CSOP LEVERAGED AND INVERSE SERIES II
(An umbrella unit trust established in Hong Kong)

CSOP NASDAQ-100 INDEX DAILY (2X) LEVERAGED PRODUCT
Stock Code: 7266

CSOP GOLD FUTURES DAILY (2X) LEVERAGED PRODUCT
Stock Code: 7299

CSOP CSI 300 INDEX DAILY (2X) LEVERAGED PRODUCT
Stock Code: 7233

(Sub-Funds of CSOP Leveraged and Inverse Series II)

Unaudited Semi-Annual Report
FOR THE PERIOD ENDED 30 JUNE 2026

CONTENTS

CSOP LEVERAGED AND INVERSE SERIES II

CONDENSED STATEMENT OF FINANCIAL POSITION

As at 30 June 2026

	CSOP NASDAQ-100 Index Daily (2x) Leveraged Product		CSOP Gold Futures Daily (2x) Leveraged Product		CSOP CSI 300 Index Daily (2x) Leveraged Product	
	30 June 2026	31 December 2025	30 June 2026	31 December 2025	30 June 2026	31 December 2025
	(Unaudited)	(Audited)	(Unaudited)	(Audited)	(Unaudited)	(Audited)
	US$	*US$*	*US$*	*US$*	*RMB*	*RMB*
ASSETS						
CURRENT ASSETS						
Financial assets at fair value through profit or loss	2,635,321	2,018,904	33,219,057	40,594,403	105,843,934	72,476,777
Other receivables	4,933	1,648	70,324	20,883	92,462	63,603
Amounts due from brokers	–	–	–	253,843	–	–
Margin accounts	5,570,772	4,071,620	64,877,617	11,817,404	87,791,856	139,085,142
Cash and cash equivalents	14,103,030	10,437,178	108,228,327	119,265,062	144,180,931	285,455,185
TOTAL ASSETS	22,314,056	16,529,350	206,395,325	171,951,595	337,909,183	497,080,707
LIABILITIES						
CURRENT LIABILITIES						
Financial liabilities at fair value through profit or loss	–	–	38,433,350	–	–	1,475,561
Interest payable from swap contracts	–	–	–	–	88,885	198,389
Amounts due to brokers	–	–	1,598,646	–	652,796	10,182
Management fee payable	91,343	69,761	881,883	619,253	1,480,501	2,188,727
Other payables and accruals	17,294	12,881	39,603	77,363	412,222	411,275
Cash collateral liabilities	–	–	–	–	18,801,458	23,272,392
TOTAL LIABILITIES	108,637	82,642	40,953,482	696,616	21,435,862	27,556,526
EQUITY						
Net assets attributable to unitholders	22,205,419	16,446,708	165,441,843	171,254,979	316,473,321	469,524,181
TOTAL LIABILITIES AND EQUITY	22,314,056	16,529,350	206,395,325	171,951,595	337,909,183	497,080,707
Number of units in issue	4,020,000	4,020,000	62,600,000	50,600,000	65,200,000	106,000,000
Net asset value per unit	5.5237	4.0912	2.6428	3.3845	4.8539	4.4295

Note: Semi-Annual report have applied the accounting policies and methods of computation as per the accompanying notes which are an integral part of these financial statements.

CONDENSED STATEMENT OF COMPREHENSIVE INCOME

For the period ended 30 June 2026

	CSOP NASDAQ-100 Index Daily (2x) Leveraged Product		CSOP Gold Futures Daily (2x) Leveraged Product		CSOP CSI 300 Index Daily (2x) Leveraged Product	
	Period from 1 January 2026 to 30 June 2026 (Unaudited)	Period from 1 January 2025 to 30 June 2025 (Unaudited)	Period from 1 January 2026 to 30 June 2026 (Unaudited)	Period from 1 January 2025 to 30 June 2025 (Unaudited)	Period from 1 January 2026 to 30 June 2026 (Unaudited)	Period from 1 January 2025 to 30 June 2025 (Unaudited)
	US$	*US$*	*US$*	*US$*	*RMB*	*RMB*
INCOME						
Net gains/(losses) on financial assets and financial liabilities at fair value through profit or loss Note 3	5,686,513	2,899,936	(53,221,880)	38,853,531	39,016,605	(35,767,783)
Interest income from bank deposits	71,360	70,810	645,855	403,925	137,296	254,898
Interest income from margin accounts	–	–	–	4,012	85,726	146,574
Net foreign exchange loss	–	–	–	–	(997,840)	(2,761,456)
Rebate income	3,286	3,136	49,440	23,807	204,476	222,376
TOTAL NET GAIN/(LOSS)	5,761,159	2,973,882	(52,526,585)	39,285,275	38,446,263	(37,905,391)
EXPENSES						
Management fee Note 1, 2	(132,871)	(92,390)	(1,674,468)	(779,255)	(2,935,981)	(4,615,410)
Collateral management fee Note 4	–	–	(300)	(2,970)	(80,457)	(92,876)
Audit fee	(6,002)	(4,087)	(25,993)	(24,516)	(65,631)	(44,492)
Bank charges	(453)	(583)	(847)	(791)	(13,529)	(17,707)
Index licensing fee	(8,858)	(6,159)	(6,206)	(5,345)	(58,720)	(110,083)
Brokerage and transaction fee Note 3	(1,126)	(1,119)	(34,004)	(80,233)	(1,201,378)	(1,180,133)
Interest on margin accounts	–	–	(9,649)	(38,702)	(448,466)	(27,470)
Legal and other professional fee	–	–	–	–	(4,007)	(4,111)
Other operating expenses Note 5	(12,949)	(13,227)	(17,458)	(18,561)	(180,526)	(149,695)
TOTAL OPERATING EXPENSES	(162,259)	(117,565)	(1,768,925)	(950,373)	(4,988,695)	(6,241,977)
PROFIT/(LOSS) AND TOTAL COMPREHENSIVE INCOME/(LOSS) FOR THE PERIOD	5,598,900	2,856,317	(54,295,510)	38,334,902	33,457,568	(44,147,368)

CONDENSED STATEMENT OF COMPREHENSIVE INCOME (continued)
For the period ended 30 June 2026

Note 1 During the period ended 30 June 2026 and 30 June 2025, the Trustee fee and Registrar's fee are included in the Management fee and the Manager will pay the fees of the Trustee and Registrar out of the management fee.

Note 2 During the period ended 30 June 2026 and 30 June 2025, other than Management fee that paid to the Manager, no other amounts are paid to the Manager/connected person of Manager.

Note 3 During the period ended 30 June 2026 and 30 June 2025, Swap Fees are included in the Brokerage and transaction fee and Net gains/(losses) on financial assets and financial liabilities at fair value through profit or loss.

Note 4 During the period ended 30 June 2026 and 30 June 2025, Collateral management fee is paid to Citibank, N.A., Hong Kong Branch.

Note 5 During the period ended 30 June 2026 and 30 June 2025, Financial statement preparation fee and Out-of-pocket expenses that are paid to the Sub-Custodian and administrator, Citibank, N.A., Hong Kong Branch are included in the Other operating expenses.

CONDENSED STATEMENT OF CHANGES IN NET ASSETS ATTRIBUTABLE TO UNITHOLDERS

For the period ended 30 June 2026

	CSOP NASDAQ-100 Index Daily (2x) Leveraged Product		CSOP Gold Futures Daily (2x) Leveraged Product		CSOP CSI 300 Index Daily (2x) Leveraged Product	
	Period from 1 January 2026 to 30 June 2026	Period from 1 January 2025 to 30 June 2025	Period from 1 January 2026 to 30 June 2026	Period from 1 January 2025 to 30 June 2025	Period from 1 January 2026 to 30 June 2026	Period from 1 January 2025 to 30 June 2025
	US$	*US$*	*US$*	*US$*	*RMB*	*RMB*
Net assets attributable to unitholders at the beginning of the period	16,446,708	13,041,148	171,254,979	108,997,887	469,524,181	649,802,625
Issue of units	4,280,388	5,464,721	83,672,398	18,281,460	15,337,185	46,149,899
Redemption of units	(4,120,577)	(7,337,453)	(35,190,024)	(61,914,869)	(201,845,613)	(166,285,237)
Net increase/ (decrease) from unit transactions	159,811	(1,872,732)	48,482,374	(43,633,409)	(186,508,428)	(120,135,338)
Profit/(loss) and total comprehensive income/(loss) for the period	5,598,900	2,856,317	(54,295,510)	38,334,902	33,457,568	(44,147,368)
Net assets attributable to unitholders at the end of the period	22,205,419	14,024,733	165,441,843	103,699,380	316,473,321	485,519,919
Number of units in issue at the beginning of the period	4,020,000	4,020,000	50,600,000	74,600,000	106,000,000	182,000,000
Issue of units	800,000	2,400,000	20,800,000	8,800,000	3,200,000	13,600,000
Redemption of units	(800,000)	(2,400,000)	(8,800,000)	(34,400,000)	(44,000,000)	(51,200,000)
Number of units in issue at the end of the period	4,020,000	4,020,000	62,600,000	49,000,000	65,200,000	144,400,000

CONDENSED STATEMENT OF CASH FLOWS
For the period ended 30 June 2026

	CSOP NASDAQ-100 Index Daily (2x) Leveraged Product	
	Period from 1 January 2026 to 30 June 2026 (Unaudited) *US$*	Period from 1 January 2025 to 30 June 2025 (Unaudited) *US$*
CASH FLOWS FROM OPERATING ACTIVITIES		
Profit for the period	5,598,900	2,856,317
Adjustment for:		
Interest income from bank deposits	(71,360)	(70,810)
Operating cash flows before movements in working capital	5,527,540	2,785,507
Increase in financial assets at fair value through profit or loss	(616,417)	(1,250,281)
Increase in other receivables	(3,285)	(3,136)
(Increase)/decrease in margin accounts	(1,499,152)	1,929,025
Decrease in financial liabilities at fair value through profit or loss	–	(1,421,734)
Increase in management fee payable	21,582	4,721
Increase/(decrease) in other payables and accruals	4,413	(17,806)
Cash generated from operations	3,434,681	2,026,296
Interest received on bank deposits	71,360	70,810
Net cash flows generated from operating activities	3,506,041	2,097,106
CASH FLOWS FROM FINANCING ACTIVITIES		
Proceeds from issue of units	4,280,388	5,464,721
Payments on redemption of units	(4,120,577)	(7,337,453)
Net cash flows generated from/(used in) financing activities	159,811	(1,872,732)
NET INCREASE IN CASH AND CASH EQUIVALENTS	3,665,852	224,374
Cash and cash equivalents at the beginning of the period	10,437,178	8,323,041
CASH AND CASH EQUIVALENTS AT THE END OF THE PERIOD	14,103,030	8,547,415
Analysis of balances of cash and cash equivalents		
Bank balances	14,103,030	8,547,415
Cash and cash equivalents as stated in the statement of cash flows	14,103,030	8,547,415

CSOP LEVERAGED AND INVERSE SERIES II

CONDENSED STATEMENT OF CASH FLOWS (continued)
For the period ended 30 June 2026

	CSOP Gold Futures Daily (2x) Leveraged Product	
	Period from 1 January 2026 to 30 June 2026 (Unaudited) *US$*	Period from 1 January 2025 to 30 June 2025 (Unaudited) *US$*
CASH FLOWS FROM OPERATING ACTIVITIES		
(Loss)/profit for the period	(54,295,510)	38,334,902
Adjustments for:		
Interest expenses on margin accounts	9,649	38,702
Interest income from bank deposits	(645,855)	(403,925)
Interest income from margin accounts	–	(4,012)
Operating cash flows before movements in working capital	(54,931,716)	37,965,667
Decrease/(increase) in financial assets at fair value through profit or loss	7,375,346	(4,701,874)
Increase in other receivables	(49,441)	(23,807)
Decrease in amounts due from brokers	253,843	5,804
(Increase)/decrease in margin accounts	(53,060,213)	9,021,392
Increase in financial liabilities at fair value through profit or loss	38,433,350	1,746,160
Increase/(decrease) in management fee payable	262,630	(24,996)
Increase in amounts due to brokers	1,598,646	331,129
Decrease in other payables and accruals	(37,760)	(33,638)
Cash (used in)/generated from operations	(60,155,315)	44,285,837
Interest received on bank deposits	645,855	403,925
Interest paid on margin accounts	(9,649)	(34,690)
Net cash flows (used in)/generated from operating activities	(59,519,109)	44,655,072
CASH FLOWS FROM FINANCING ACTIVITIES		
Proceeds from issue of units	83,672,398	18,281,460
Payments on redemption of units	(35,190,024)	(61,914,869)
Net cash flows generated from/(used in) financing activities	48,482,374	(43,633,409)
NET (DECREASE)/INCREASE IN CASH AND CASH EQUIVALENTS	(11,036,735)	1,021,663
Cash and cash equivalents at the beginning of the period	119,265,062	64,532,143
CASH AND CASH EQUIVALENTS AT THE END OF THE PERIOD	108,228,327	65,553,806
Analysis of balances of cash and cash equivalents		
Bank balances	108,228,327	65,553,806
Cash and cash equivalents as stated in the statement of cash flows	108,228,327	65,553,806

CONDENSED STATEMENT OF CASH FLOWS (continued)
For the period ended 30 June 2026

	CSOP CSI 300 Index Daily (2x) Leveraged Product	
	Period from 1 January 2026 to 30 June 2026 (Unaudited) *RMB*	Period from 1 January 2025 to 30 June 2025 (Unaudited) *RMB*
CASH FLOWS FROM OPERATING ACTIVITIES		
Profit/(loss) for the period	33,457,568	(44,147,368)
Adjustments for:		
Interest expenses on margin accounts	448,466	27,470
Interest income from bank deposits	(137,296)	(254,898)
Interest income from margin accounts	(85,726)	(146,574)
Operating cash flows before movements in working capital	33,683,012	(44,521,370)
(Increase)/decrease in financial assets at fair value through profit or loss	(33,367,157)	61,385,483
(Increase)/decrease in other receivables	(28,859)	46,834
Decrease in margin accounts	51,293,286	64,872,363
Increase in amounts due from brokers	–	(18,158,639)
Decrease in financial liabilities at fair value through profit or loss	(1,475,561)	(21,253,475)
(Decrease)/increase in interest payable from swap contracts	(109,504)	416,755
Decrease in management fee payable	(708,226)	(686,041)
Increase/(decrease) in amounts due to brokers	642,614	(295,066)
Increase/(decrease) in other payables and accruals	947	(2,327)
(Decrease)/increase in cash collateral liabilities	(4,470,934)	10,669,235
Cash generated from operations	45,459,618	52,473,752
Interest received on bank deposits	137,296	254,898
Interest (paid)/received on margin accounts	(362,740)	119,104
Net cash flows generated from operating activities	45,234,174	52,847,754
CASH FLOWS FROM FINANCING ACTIVITIES		
Proceeds from issue of units	15,337,185	46,149,899
Payments on redemption of units	(201,845,613)	(161,757,524)
Net cash flows used in financing activities	(186,508,428)	(115,607,625)
NET DECREASE IN CASH AND CASH EQUIVALENTS	(141,274,254)	(62,759,871)
Cash and cash equivalents at the beginning of the period	285,455,185	292,016,295
CASH AND CASH EQUIVALENTS AT THE END OF THE PERIOD	144,180,931	229,256,424
Analysis of balances of cash and cash equivalents		
Bank balances	144,180,931	229,256,424
Cash and cash equivalents as stated in the statement of cash flows	144,180,931	229,256,424

INVESTMENT PORTFOLIO (Unaudited)

CSOP NASDAQ-100 Index Daily (2x) Leveraged Product
As at 30 June 2026

	Holdings Units	Fair value US$	% of net assets
Financial assets at fair value through profit or loss			
Listed investment funds			
Hong Kong			
CSOP US Dollar Money Market ETF	7,000	861,037	3.88
CSOP US Dollar Money Market ETF- (Unlisted Share Class A)	852,578	1,048,756	4.72
		1,909,793	8.60

	Underlying assets	Counterparty	Expiration date	Contracts	Fair value US$	% of net assets
Futures contracts						
The United States of America						
NASDAQ 100 E-MINI 18/09/2026	NASDAQ 100 Index	BNP PARIBAS MLA	18 September 2026	72	725,528	3.27
					725,528	3.27
Total investments, at fair value					2,635,321	11.87
Total investments, at cost					1,595,607	

INVESTMENT PORTFOLIO (Unaudited) (continued)

CSOP Gold Futures Daily (2x) Leveraged Product
As at 30 June 2026

	Holdings Units	Fair value US$	% of net assets
Financial assets at fair value through profit or loss			
Listed investment funds			
Hong Kong			
CSOP US Dollar Money Market ETF	270,062	33,219,057	20.08
		33,219,057	20.08

Financial liabilities at fair value through profit or loss

	Underlying assets	Counterparty	Expiration date	Contracts	Fair value US$	% of net assets
Futures contracts						
The United States of America						
GOLD 100 OZ FUTURE 27/08/2026	COMEX Gold Futures	BNP PARIBAS MLA	27 August 2026	704	(32,770,880)	(19.81)
GOLD 100 OZ FUTURE 27/08/2026	COMEX Gold Futures	Citigroup Global Markets Limited	27 August 2026	115	(5,662,470)	(3.42)
					(38,433,350)	(23.23)
Total investments, at fair value					(5,214,293)	(3.15)
Total investments, at cost					32,398,867	

INVESTMENT PORTFOLIO (Unaudited) (continued)

CSOP CSI 300 Index Daily (2x) Leveraged Product
As at 30 June 2026

	Holdings Units	Fair value RMB	% of net assets
Financial assets at fair value through profit or loss			
Listed investment funds			
Hong Kong			
CSOP RMB Money Market ETF	50,500	8,516,825	2.69
CSOP RMB Money Market ETF- (Unlisted Share Class A)	5,817,767	65,433,008	20.67
		73,949,833	23.36

	Expiration date	Position	Underlying assets	Counterparty	Notional amount	Fair value RMB	% of net assets
Forward contracts							
Buy Renminbi/ Sell United States Dollars	31 July 2026	Long	Currency	Citibank, N.A.,Hong Kong	29,173,780	52,945	0.02
						52,945	0.02

	Position	Underlying assets	Counterparty	Contracts	Fair value RMB	% of net assets
Total return swaps contracts						
Total Return Swap (HSBC)	Long	CSI 300 Index	HSBC Hong Kong	20,035	1,052,038	0.33
Total Return Swap (CICC)	Long	CSI 300 Index	CICC Financial Trading Limited	23,229	1,216,012	0.38
Total Return Swap (CGML)	Long	CSI 300 Index	Citigroup Global Markets Limited	51,230	27,930,698	8.83
Total Return Swap (BNPS)	Long	CSI 300 Index	BNP Paribas Hong Kong	31,278	1,642,408	0.52
					31,841,156	10.06
Total investments, at fair value					105,843,934	33.44
Total investments, at cost					72,942,941	

STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited)

CSOP NASDAQ-100 Index Daily (2x) Leveraged Product
For the period ended 30 June 2026

	For the period from 1 January 2026 to 30 June 2026	For the period from 1 January 2025 to 30 June 2025
	% of net assets	% of net assets
Financial assets at fair value through profit or loss		
Listed investment funds		
Hong Kong	8.60	13.11
Futures contracts		
The United States of America	3.27	8.65
Total investments and derivative financial instruments	11.87	21.76
Other net assets	88.13	78.24
Total net assets	100.00	100.00

STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited) (continued)

CSOP Gold Futures Daily (2x) Leveraged Product
For the period ended 30 June 2026

	For the period from 1 January 2026 to 30 June 2026	For the period from 1 January 2025 to 30 June 2025
	% of net assets	% of net assets
Financial assets at fair value through profit or loss		
Listed investment funds		
Hong Kong	20.08	20.54
Financial liabilities at fair value through profit or loss		
Futures contracts		
The United States of America	(23.23)	(2.23)
Total investments and derivative financial instruments	(3.15)	18.31
Other net assets	103.15	81.69
Total net assets	100.00	100.00

STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited) (continued)

CSOP CSI 300 Index Daily (2x) Leveraged Product
For the period ended 30 June 2026

	For the period from 1 January 2026 to 30 June 2026 % of net assets	For the period from 1 January 2025 to 30 June 2025 % of net assets
Financial assets at fair value through profit or loss		
Listed investment funds		
Hong Kong	23.36	20.82
Forward contracts		
Hong Kong	0.02	0.02
Total return swap contracts		
China	10.06	0.00
Total investments and derivative financial instruments	33.44	20.84
Other net assets	66.56	79.16
Total net assets	100.00	100.00

HOLDINGS OF COLLATERAL (UNAUDITED)

CSOP CSI 300 Index Daily (2x) Leveraged Product
As at 30 June 2026

Collateral provider	Nature of the collateral	Credit rating	Rating agencies	Maturity tenor	Currency denomination	% of net asset value covered by collateral	Value of the collateral
						%	RMB
Citigroup Global Markets Limited	Cash	N/A	N/A	N/A	US$	5.94	18,801,458
							18,801,458

Custody/safe-keeping arrangement

	Amount of collateral received/held 30 June 2026 RMB	Proportion of collateral posted by the sub-fund 30 June 2026 %
Custodians of collateral		
Pooled accounts		
Citibank, N.A. Hong Kong Branch	18,801,458	100.00

PERFORMANCE RECORD (Unaudited)

Net asset value

	Dealing net asset value of the Sub-Fund*	Dealing net asset value per unit
At the end of financial period dated		
CSOP NASDAQ-100 Index Daily (2x) Leveraged Product		
30 June 2026	US$22,205,419	US$5.5237
31 December 2025	US$16,446,708	US$4.0912
31 December 2024	US$13,046,115	US$3.2453
31 December 2023	US$15,345,308	US$2.3902
CSOP Gold Futures Daily (2x) Leveraged Product		
30 June 2026	US$165,441,843	US$2.6428
31 December 2025	US$171,254,979	US$3.3845
31 December 2024	US$109,009,142	US$1.4612
31 December 2023	US$164,723,198	US$1.0334
CSOP CSI 300 Index Daily (2x) Leveraged Product		
30 June 2026	RMB316,473,321	RMB4.8539
31 December 2025	RMB469,524,181	RMB4.4295
31 December 2024	RMB649,988,020	RMB3.5714
31 December 2023	RMB206,667,668	RMB3.0572

**The dealing net asset value of the Sub-Fund disclosed is calculated in accordance with the Trust's Prospectus.*

PERFORMANCE RECORD (Unaudited) (continued)

Highest and lowest net asset value per unit

	Highest net asset value per unit	Lowest net asset value per unit
Financial period ended		
CSOP NASDAQ-100 Index Daily (2x) Leveraged Product		
30 June 2026	US$5.7454	US$3.3041
31 December 2025	US$4.4280	US$2.0717
31 December 2024	US$3.6241	US$2.2363
31 December 2023	US$2.4178	US$1.1056
31 December 2022	US$2.9130	US$1.0963
31 December 2021	US$2.9812	US$1.7155
14 May 2020 (date of commencement of operations) to 31 December 2020	US$1.9056	US$0.9971
CSOP Gold Futures Daily (2x) Leveraged Product		
30 June 2026	US$5.0490	US$2.6057
31 December 2025	US$3.6558	US$1.4687
31 December 2024	US$1.6841	US$0.9483
31 December 2023	US$1.1094	US$0.8282
31 December 2022	US$1.2333	US$0.7441
31 December 2021	US$1.2035	US$0.8759
4 June 2020 (date of commencement of operations) to 31 December 2021	US$1.3874	US$0.9527
CSOP CSI 300 Index Daily (2x) Leveraged Product		
30 June 2026	RMB5.0328	RMB3.9449
31 December 2025	RMB4.6926	RMB2.8804
31 December 2024	RMB4.3286	RMB2.4320
31 December 2023	RMB5.2272	RMB2.8331
31 December 2022	RMB8.1407	RMB3.8067
24 July 2020 (date of commencement of operations) to 31 December 2021	RMB11.5661	RMB7.0000

CSOP LEVERAGED AND INVERSE SERIES II

UNDERLYING INDEX CONSTITUENT STOCK DISCLOSURE (Unaudited)

The following are the securities which is a collective investment scheme authorised by the SFC that individually accounted for more than 10% but less than 30% of the net asset value of the Sub-Fund as at 30 June 2026.

As at 30 June 2026

CSOP NASDAQ-100 Index Daily (2x) Leveraged Product
There was no security (31 December 2025: Nil) which is a collective investment scheme authorised by the SFC that individually accounted for more than 10% but less than 30% of the net asset value of the Sub-Fund as at 30 June 2026.

During the period ended 30 June 2026, the NASDAQ-100 Index increased by 19.91% (31 December 2025: increased by 20.17%) while the net asset value per unit of Sub-Fund increased by 35.01% (31 December 2025: increased by 26.11%).

CSOP Gold Futures Daily (2x) Leveraged Product
There was one security (31 December 2025: One) which is a collective investment scheme authorised by the SFC that individually accounted for more than 10% but less than 30% of the net asset value of the Sub-Fund as at 30 June 2026.

	Fair Value *US$*	% of assets
CSOP US Dollar Money Market ETF	33,219,057	20.08

During the period ended 30 June 2026, the Solactive Gold 1-Day Rolling Futures Index decreased by 9.00% (31 December 2025: increased by 55.97%) while the net asset value per unit of Sub-Fund decreased by 21.91% (31 December 2025: increased by 131.64%).

CSOP CSI 300 Index Daily (2x) Leveraged Product
There was one security (31 December 2025: Nil) which is a collective investment scheme authorised by the SFC that individually accounted for more than 10% but less than 30% of the net asset value of the Sub-Fund as at 30 June 2026.

	Fair Value *RMB*	% of assets
CSOP RMB Money Market ETF- (Unlisted Share Class A)	65,433,008	20.67

During the period ended 30 June 2026, the CSI 300 Index increased by 7.55% (31 December 2025: increased by 17.66%) while the net asset value per unit of Sub-Fund increased by 9.58% (31 December 2025: increased by 24.07%).

DETAILS IN RESPECT OF SWAP FEES FOR FINANCIAL DERIVATIVE INSTRUMENTS (Unaudited)

<u>CSOP Gold Futures Daily (2x) Leveraged Product</u>
The Sub-Fund will bear the swap fees, which include all costs associated with swap transactions and are subject to the discussion and consensus between the Manager and the swap counterparties based on the actual market circumstances on a case-by-case basis. The swap fees represent a variable spread (which can be positive or negative) plus SOFR which reflects the brokerage commission and the swap counterparties' cost of financing the underlying hedge.

The Sub-Fund shall bear the swap fees (including any costs associated with the entering into, or unwinding or maintenance of, any hedging arrangements in respect of such swaps). Swap fees are accrued daily and spread out over the month. No unwinding fee is payable for the swap transactions.

For the period ended 30 June 2026, swap fees of the Sub-Fund was US$ Nil* (30 June 2025: US$79,054*).

<u>CSOP CSI 300 Index Daily (2x) Leveraged Product</u>
The Sub-Fund will bear the swap fees, which includes all costs associated with swap transactions and are subject to the discussion and consensus between the Manager and the swap counterparties based on the actual market circumstances on a case-by-case basis. The swap fees represent a variable spread (which can be positive or negative) plus SHIBOR which reflects the brokerage commission and the swap counterparties' cost of financing the underlying hedge.

The Sub-Fund shall bear the swap fees (including any costs associated with the entering into, or unwinding or maintenance of, any hedging arrangements in respect of such swaps). Swap fees are accrued daily and spread out over the month.

For the period ended 30 June 2026, swap fees of the Sub-Fund was RMB11,037,590* (30 June 2025: RMB17,811,617*).

*A positive figure denotes the fee that the Sub-Fund pays to the swap counterparties. A negative figure denotes the fee that the swap counterparties pay to the Sub-Fund.

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